THE Journal OF Futures Markets
Author Index to Volume 11

Baldauf, B., and Santoni, G. J., Stock Price Volatility: Some Evidence from an Arch Model, 191

Bessler, D. A., and Covey, T., Cointegration: Some Results on U.S. Cattle Prices, 461

Blank, S. C., "Chaos" in Futures Markets? A Nonlinear Dynamical Analysis, 711

Braga, F. S., and Martin, L. J., Hedging Strategies for Exports of Cereals and Cereal Products to the European Community, 347

Brooks, R., Analyzing Portfolios with Derivative Assets: A Stochastic Dominance Approach Using Numerical Integration, 411

Brorsen, B.W., Futures Trading, Transaction Costs, and Stock Market Volatility, 153

Cakici, N., and Chatterjee, S., Pricing Stock Index Futures with Stochastic Interest Rates, 441

Chatterjee, S., see Cakici, N.

Chowdhury, A. R., Futures Market Efficiency: Evidence from Cointegration Tests, 577

Cole, C. S., Impson, M., and Reichenstein, W., Do Treasury Bill Futures Rates Satisfy Rational Expectation Properties?, 591

Cotner, J. S., Index Option Pricing: Do Investors Pay for Skewness?, 1

Covey, T., see Bessler, D. A.

Daigler, R.T., Futures Bibliography, 121, 505, 755

D'Antonio, L. J., see Howard, C.T.

Dinehart, S. J., see Walsh, M. J.

Elam, E., Reduction in Hedging Risk from Adjusting for Autocorrelation in the Residuals of a Price Level Regression, 371

Figlewski, S., Landskroner, Y., and Silber, W. L., Tailing the Hedge: Why and How, 201

Fischmar, D., and Peters, C., Portfolio Analysis of Stocks, Bonds, and Managed Futures Using Compromise Stochastic Dominance, 259

Flesaker, B., The Relationship between Forward and Futures Contracts: A Comment, 113

Franses, P. H., and Kofman, P., An Empirical Test for Parities between Metal Prices at the LME, 729

Gay, G. D., and Manaster, S., Equilibrium Treasury Bond Futures Pricing in the Presence of Implicit Delivery Options, 623

Gerlow, M. E., see Johnson, R. L.

Goodwin, B. K., see Schroeder, T. C.

Hancock, G. D., Futures Option Expirations and Volatility in the Stock Index Futures Market, 319

Hanson, S. D., see Ladd, G.W.

Heaney, J., and Poitras, G., Estimation of the Optimal Hedge Ratio, Expected Utility, and Ordinary Least Squares Regression, 603

Heifner, R. G., Wright, B. H., and Maish, L. J., Prospects for Hedging Federal Farm Program Budgetary Risks, 539

Herbst, A. F., and Maberly, E. D., An Alternative Methodology for Measuring Expiration Day Price Effects at Friday's Close: The Expected Price Reversal—A Note, 751

Hill, S. R., Moore, N. H., and Pruitt, S.W., Cold Fusion—Hot Metal: An Analysis of the Metals Futures Market Reactions to the Cold Fusion Announcement, 385

Howard, C.T., and D'Antonio, L. J., Multiperiod Hedging Using Futures: A Risk Minimization Approach in the Presence of Autocorrelation, 697

Impson, M., see Cole, C. S.

Irwin, S. H., see Johnson, R. L.

Johnson, R. L., Zulauf, C. R., Irwin, S. H., and Gerlow, M. E., The Soybean Com-

plex Spread: An Examination of Market Efficiency from the Viewpoint of a Production Process, 25
Junkus, J. C., Systematic Skewness in Futures Contracts, 9

Kalavathi, L., and Shanker, L., Margin Requirements and the Demand for Futures Contracts, 213
Kawaller, I. G., Determining the Relevant Fair Value(s) of S & P 500 Futures: A Case Study Approach, 453
Khoury, N.T., and Yourougou, P., The Informational Content of the Basis: Evidence from Canadian Barley, Oats, and Canola Futures Markets, 69
Klemkosky, R. C., and Lee, J. H., The Intraday Ex Post and Ex Ante Profitability of Index Arbitrage, 291
Kofman, P., see Franses, P. H.

Laatsch, F. E., A Note on the Effects of the Initiation of Major Market Index Futures on the Daily Returns of the Component Stocks, 313
Laatsch, F. E., see Schwarz, T.V.
Ladd, G.W., and Hanson, S. D., Price-Risk Management with Options: Optimal Market Positions and Institutional Value, 737
Lai, K. S., and Lai, M., A Cointegration Test for Market Efficiency, 567
Lai, M., see Lai, K. S.
Landskroner, Y., see Figlewski, S.
Lee, J. H., see Klemkosky, R. C.
Lien, D.-H. D., Long Hedgers and Multiple Delivery Specifications on Futures Contracts, 557
Lindahl, M., Risk-Return Hedging Effectiveness Measures for Stock Index Futures, 399

Maberly, E. D., see Herbst, A. F.
Maberly, E. D., and Maris, B. A., The January Effect, Arbitrage Opportunities, and Derivative Securities: Has Anything Changed?, 253
Maddala, G. S., see Yoo, J.
Maish, L. J., see Heifner, R. G.
Malliaris, A. G., and Urrutia, J., Tests of Random Walk of Hedge Ratios and Measures of Hedging Effectiveness for Stock Indexes and Foreign Currencies, 55
Malliaris, A. G., and Urrutia, J. L., The Impact of the Lengths of Estimation Periods and Hedging Horizons on the Effectiveness of a Hedge: Evidence from Foreign Currency Futures, 271
Manaster, S., see Gay, G. D.
Maris, B. A., see Maberly, E. D.
Martin, J. D., and Senchack, A. J., Jr., Index Futures, Program Trading, and the Covariability of the Major Market Index Stocks, 95
Martin, L. J., see Braga, F. S.
McCarthy, D., see Schneeweis, T.
Milonas, N.T., Measuring Seasonalities in Commodity Markets and the Half-Month Effect, 331
Moore, N. H., see Hill, S. R.
Murphy, J. A., An Empirical Analysis of Thrift Futures Market Activity, 491
Myers, R. J., Estimating Time-Varying Optimal Hedge Ratios Futures Markets, 39

Najand, M., see Randolph, W. L.
Najand, M., and Yung, K., A GARCH Examination of the Relationship between Volume and Price Variability in Futures Markets, 613

Peters, C., see Fischmar, D.
Pliska, S. R., and Shalen, C.T., The Effects of Regulations on Trading Activity and Return Volatility in Futures Markets, 135
Poitras, G., see Heaney, J.
Polakoff, M. A., A Note on the Role of Futures Indivisibility: Reconciling the Theoretical Literature, 117
Pope, P. F., see Yadav, P. K.
Pruitt, S.W., see Hill, S. R.

Randolph, W. L., and Najand, M., A Test of Two Models in Forecasting Stock Index Futures Price Volatility, 179
Reichenstein, W., see Cole, C. S.
Rumsey, J., Pricing Cross-Currency Options, 89

Santoni, G. J., see Baldauf, B.
Savanayana, U., see Schneeweis, T.
Schneeweis, T., Savanayana, U., and McCarthy, D., Alternative Commodity Trading Vehicles: A Performance Analysis, 475

Schroeder, T.C., and Goodwin, B.K., Price Discovery and Cointegration for Live Hogs, 685
Schwarz, T.V., The Relationship between Stock Indices and Stock Index Futures from 3:00 to 3:15: A Clarification, 647
Schwarz, T.V., and Laatsch, F.E., Dynamic Efficiency and Price Leadership in Stock Index Cash and Futures Markets, 669
Senchack, A.J., Jr., see Martin, J.D.
Shalen, C.T., see Pliska, S.R.
Shanker, L., see Kalavathi, L.
Silber, W.L., see Figlewski, S.
Stevens, S.C., Evidence for a Weather Persistence Effect on the Corn, Wheat, and Soybean Growing Season Price Dynamics, 81

Urrutia, J., see Malliaris, A.G.
Urrutia, J.L., see Malliaris, A.G.

Walsh, M.J., and Dinehart, S.J., Dual Trading and Futures Market Liquidity: An Analysis of Three Chicago Board of Trade Contract Markets, 519
Webb, R.I., The Behavior of "False" Futures Prices, 651
Wright, B.H., see Heifner, R.G.

Yadav, P.K., and Pope, P.F., Testing Index Futures Market Efficiency Using Price Differences: A Critical Analysis, 239
Yoo, J., Maddala, G.S., Risk Premia and Price Volatility in Futures Markets, 165
Yourougou, P., see Khoury, N.T.
Yung, K., see Najand, M.

Zulauf, C.R., see Johnson, R.L.